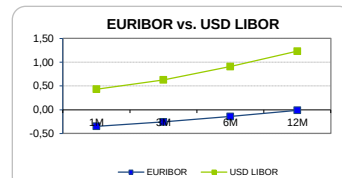


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

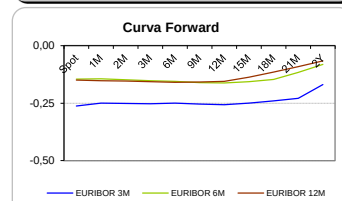
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3480	0	-1	1M	0,4340	0	0	0,5116	-0,7740
3M	-0,2570	0	-1	3M	0,6276	0	0	0,5904	-0,7350
6M	-0,1430	0	0	6M	0,9069	0	1	0,7313	-0,6482
12M	-0,0120	0	0	12M	1,2289	0	1	0,9896	-0,5260

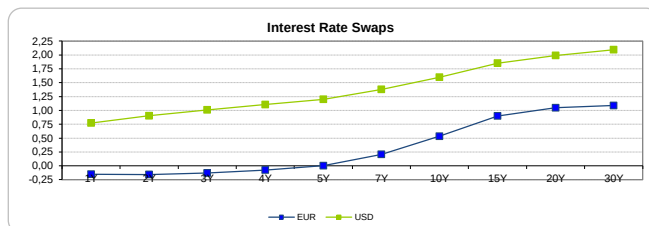


INTEREST RATE SWAPS							
	EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y		-0,1504	0	0	-0,1581	0,1092	0,5855
2Y		-0,1570	0	1	-0,1106	0,2156	0,7334
3Y		-0,1310	0	1	-0,0380	0,3416	0,8704
4Y		-0,0770	0	0	0,0515	0,4744	0,9924
5Y		0,0010	0	-1	0,1592	0,6062	1,0785
7Y		0,2070	0	-1	0,3991	0,8331	1,2422
10Y		0,5330	0	-1	0,7131	1,0639	1,3786
15Y		0,9000	1	1	1,0094	1,2344	1,4314
20Y		1,0470	1	2	1,1213	1,2714	1,3928
30Y		1,0870	1	3	1,1343	1,2283	1,2994

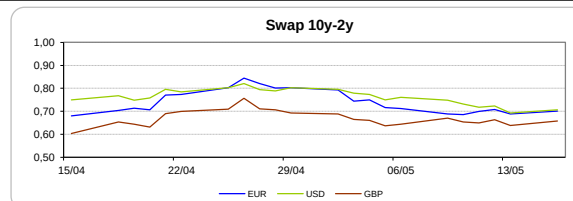
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7730	1	1	1,0357	1,4113	1,7955
2Y	0,9040	3	2	1,1242	1,5036	1,8754
3Y	1,0100	3	2	1,2225	1,6003	1,9085
4Y	1,1060	3	1	1,3139	1,6870	2,0011
5Y	1,1990	2	0	1,4077	1,7625	2,0450
7Y	1,3790	1	-3	1,5746	1,8915	2,1547
10Y	1,6000	-1	-5	1,7510	2,0383	2,2459
15Y	1,8540	-2	-5	1,9813	2,1540	2,2885
20Y	1,9900	-2	-5	2,0910	2,2376	2,3120
30Y	2,0960	-2	-4	2,1687	2,2425	2,3383

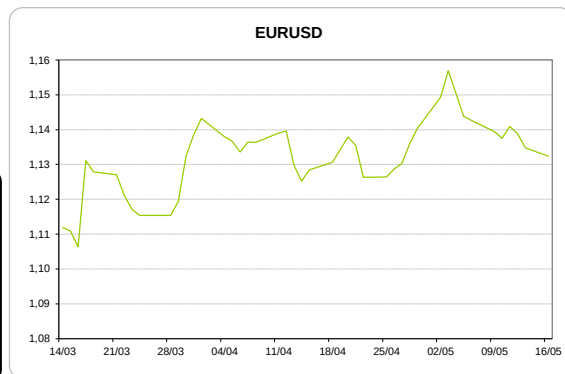
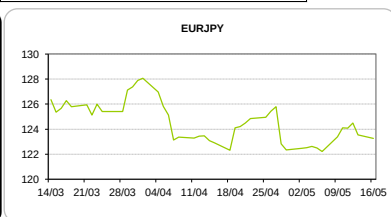
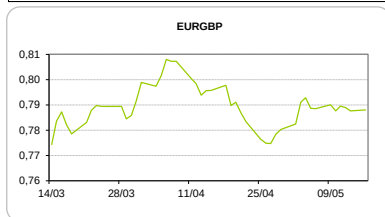


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,07	1,24	6,01	OT 2Y	0,623	0,00	-15,20
JETFUEL	442,00	6,25	33,50	OT 5Y	1,917	-0,01	-20,60
DIESEL	425,75	7,50	44,00	OT 10Y	3,135	-0,02	-11,20
COBRE	4.622,00	14,50	-202,50	BUND 10Y	-0,292	1,82	-3,30
ZINCO	1.880,25	18,50	-0,50	SCHATZ 2Y	0,073	0,00	-0,30
OURO	1.275,54	2,47	41,39	T-NOTE 10Y	2,518	3,48	-2,30
TRIGO	471,00	-3,75	3,50	T-NOTE 2Y	1,281	2,62	1,10
LICENCA C02	6.11	0,26	0,63	GILT 10Y	1,657	1,85	-5,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1324	-0,21%	0,16%	1,1356	1,1392	1,1479
EUR/GBP	0,788	-0,05%	1,24%	0,7900	0,7919	0,7963
EUR/JPY	123,27	0,24%	-0,77%	123,27	123,27	123,27
EUR/CHF	1,1069	-0,39%	-1,42%	1,1055	1,1040	1,1010
EUR/BRL	3,9682	0,64%	3,09%	4,0946	4,2157	4,4405
EUR/PLN	4,3736	0,72%	-1,53%	4,3939	4,4134	4,4444

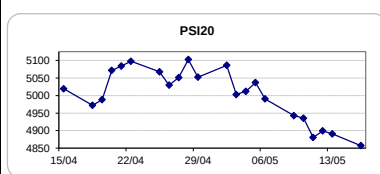


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1324	0.7880	123.27	1.1069	9.3465	7.4386	1.4603	1.55324	3.9682	9.2372
USD	0.8826	-	0.6944	108.83	0.9766	8.2390	6.5652	1.2898	1.3697	3.5042	8.1559

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,136	-1,17	-34,26
BANCO BPI	1,110	-0,09	1,74
BCP	0,032	-0,63	-34,94
MONTEPIO	0,569	-1,39	-13,13
CORT. AMORIM	6,840	3,64	15,00
CTT	8,138	0,88	-8,09
EDP	2,990	-5,59	-9,97
EDP R	6,622	-1,36	-8,66
GALP	11,940	1,40	11,38
J MARTINS	13,730	0,77	14,46
MOTA ENGIL	1,810	1,51	-5,97
NOS	6,360	-0,47	-12,23
PHAROL	0,132	0,76	-51,29
NAVIGATOR	2,790	0,25	-22,41
REN	2,604	-0,88	-6,40
SEMAPA	10,560	-0,47	-16,82
SONAE CAP.	0,629	-1,10	23,33
SONAE SGPS	0,908	-1,20	-13,36
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORII	3,64
MOTA ENGL	1,51
GALP	1,40
CTT	0,88
J MARTINS	0,77
ALTRI	-1,17
SONAE SGPS	-1,20
EDP R	-1,36
MONTEPIO	-1,39
EDP	-5,59



INDICE	Last	Var. 1D	YTD%	MAX Annual	MIN Annual
PSI 20	4.856.98	-0.68%	-8.59%	6.182.71	4.455.16
CAC40	4.312.28	-0.18%	-7.00%	5.217.80	3.892.46
ESTX 50 PR	2.951.39	-0.18%	-9.67%	3.714.26	2.672.73
XTRA DAX	9.952.90	0.92%	-7.35%	11.920.31	8.699.29
S&P 500	2.063.78	0.84%	0.97%	2.134.72	1.810.10
IBEX 35	8.682.10	-0.45%	-9.03%	11.612.60	7.746.30
NIKKEI 225	16.466.40	-0.33%	-13.49%	20.952.71	14.865.77

